What is claimed is:

1. A method to compress a matrix, the method comprising: partitioning the matrix into a set of overlapping sub-blocks $\{m_k, k=1,\cdots,V\}$; weighting each sub-block m_k by a weight matrix w_k to form a weighted sub-block m_k*w_k , where w_k has the same dimension as m_k and * denotes element-by-element multiplication, wherein m_k*w_k has a decomposition

$$m_k * w_k = \sum_{i=1}^{N(k)} \sigma_i(k) u_i(k) v_i'(k);$$

and representing each weighted sub-block $m_k * w_k$ by a set of scalar weights $\{\sigma_i(k), i=1,\cdots,n(k)\}$, a set of vectors $\{u_i(k), i=1,\cdots,n(k)\}$, and a set of vectors $\{v_i(k), i=1,\cdots,n(k)\}$, where $n(k) \leq N(k)$.

- 2. The method as set forth in claim 1, wherein the matrix has elements $M(i,j), i=1,\cdots,P; j=1,\cdots,Q$ where P and Q are the number of rows and the number of columns, respectively, of the matrix, wherein the weight matrices $w_k, k=1,\cdots,V$ are such that for any image pixel element M(i,j), the sum of all weight elements in the set of weight matrices $w_k, k=1,\cdots,V$ multiplying M(i,j) when weighting each sub-block m_k by w_k is a predetermined value.
- 3. The method as set forth in claim 2, wherein the predetermined value is unity.

$$m_k * w_k = \sum_{i=1}^{N(k)} \sigma_i(k) u_i(k) v_i'(k)$$

is the singular value decomposition of the weighted sub-block $m_k * w_k$.

- 5. The method as set forth in claim 4, wherein for each index k, n(k) is the smallest index i for which $\sigma_{i+1}(k) < C$, where C is a positive constant, the singular values are such that $\sigma_1(k) \ge \sigma_2(k) \ge \cdots \ge \sigma_{N(k)}(k)$, and if there is no such smallest integer, then n(k) = N(k).
- 6. The method as set forth in claim 1, wherein for each k, the decomposition

$$m_k * w_k = \sum_{i=1}^{N(k)} \sigma_i(k) u_i(k) v_i'(k)$$

is the singular value decomposition of the weighted sub-block $m_k * w_k$.

7. The method as set forth in claim 6, wherein for each index k, n(k) is the smallest index i for which $\sigma_{i+1}(k) < C$, where C is a positive constant, the singular values are such that $\sigma_1(k) \ge \sigma_2(k) \ge \cdots \ge \sigma_{N(k)}(k)$, and if there is no such smallest integer, then n(k) = N(k).

- 8. The method as set forth in claim 6, wherein there is at least one k for which n(k) < N(k).
- 9. The method as set forth in claim 6, wherein $n(k) = \min\{C, N(k)\}$, where C is independent of k.
- 10. An article of manufacture comprising a computer readable medium, the computer readable medium comprising instructions to cause a computer system to:

partition a matrix into a set of overlapping sub-blocks $\{m_k, k = 1, \dots, V\}$;

weight each sub-block m_k by a weight matrix w_k to form a weighted sub-block $m_k * w_k$, where w_k has the same dimension as m_k and * denotes element-by-element multiplication, wherein $m_k * w_k$ has a decomposition

$$m_k * w_k = \sum_{i=1}^{N(k)} \sigma_i(k) u_i(k) v_i'(k);$$

and represent each weighted sub-block $m_k * w_k$ by a set of scalar weights $\{\sigma_i(k), i=1,\cdots,n(k)\}$, a set of vectors $\{u_i(k), i=1,\cdots,n(k)\}$, and a set of vectors $\{v_i(k), i=1,\cdots,n(k)\}$, where $n(k) \leq N(k)$.

11. The method as set forth in claim 10, wherein the matrix has elements $M(i,j), i=1,\cdots,P; j=1,\cdots,Q$ where P and Q are the number of rows and the number of columns, respectively, of the matrix, wherein the weight matrices w_k , $k=1,\cdots,V$ are such that for any image pixel element M(i,j), the sum of all weight elements in the set

- 12. The method as set forth in claim 11, wherein the predetermined value is unity.
- 13. The method as set forth in claim 11, wherein for each k, the decomposition

$$m_k * w_k = \sum_{i=1}^{N(k)} \sigma_i(k) u_i(k) v_i'(k)$$

is the singular value decomposition of the weighted sub-block $m_k * w_k$.

- 14. The method as set forth in claim 13, wherein for each index k, n(k) is the smallest index i for which $\sigma_{i+1}(k) < C$, where C is a positive constant, the singular values are such that $\sigma_1(k) \ge \sigma_2(k) \ge \cdots \ge \sigma_{N(k)}(k)$, and if there is no such smallest integer, then n(k) = N(k).
- 15. The article of manufacture as set forth in claim 10, wherein for each k, the decomposition

$$m_k * w_k = \sum_{i=1}^{N(k)} \sigma_i(k) u_i(k) v_i'(k)$$

is the singular value decomposition of the weighted sub-block $m_k * w_k$.

- 16. The article of manufacture as set forth in claim 15, wherein for each index k, n(k) is the smallest index i for which $\sigma_{i+1}(k) < C$, where C is a positive constant, the singular values are such that $\sigma_1(k) \ge \sigma_2(k) \ge \cdots \ge \sigma_{N(k)}(k)$, and if there is no such smallest integer, then n(k) = N(k).
- 17. The article of manufacture as set forth in claim 15, wherein there is at least one k for which n(k) < N(k).
- 18. The article of manufacture as set forth in claim 15, wherein $n(k) = \min\{C, N(k)\}$, where C is independent of k.
- 19. A method to compress a matrix, the method comprising: $\text{partitioning the matrix into a set of overlapping sub-blocks } \{m_k, k=1,\cdots,V\} \ ,$ where each m_k has a decomposition

$$m_k = \sum_{i=1}^{N(k)} \sigma_i(k) u_i(k) v_i'(k);$$

and representing each sub-block m_k by a set of scalar weights $\{\sigma_i(k), i=1,\cdots,n(k)\}$, a set of vectors $\{u_i(k), i=1,\cdots,n(k)\}$, and a set of vectors $\{v_i(k), i=1,\cdots,n(k)\}$, where $n(k) \leq N(k)$.

20. The method as set forth in claim 19, wherein for each k, the decomposition

is the singular value decomposition of the sub-block m_k .

- 21. The method as set forth in claim 20, wherein for each index k, n(k) is the smallest index i for which $\sigma_{i+1}(k) < C$, where C is a positive constant, the singular values are such that $\sigma_1(k) \ge \sigma_2(k) \ge \cdots \ge \sigma_{N(k)}(k)$, and if there is no such smallest integer, then n(k) = N(k).
- 22. The method as set forth in claim 20, wherein there is at least one k for which n(k) < N(k).
- 23. The method as set forth in claim 20, wherein $n(k) = \min\{C, N(k)\}$, where C is independent of k.
- 24. An article of manufacture comprising a computer readable medium, the computer readable medium comprising instructions to cause a computer system to:

partition a matrix into a set of overlapping sub-blocks $\{m_k, k=1,\cdots,V\}$, wherein m_k has a decomposition

$$m_{ki} = \sum_{i=1}^{N(k)} \sigma_i(k) u_i(k) v_i'(k);$$

25. The article of manufacture as set forth in claim 24, wherein for each k, the decomposition

$$m_k = \sum_{i=1}^{N(k)} \sigma_i(k) u_i(k) v_i'(k)$$

is the singular value decomposition of the sub-block m_k .

- 26. The article of manufacture as set forth in claim 25, wherein for each index k, n(k) is the smallest index i for which $\sigma_{i+1}(k) < C$, where C is a positive constant, the singular values are such that $\sigma_1(k) \ge \sigma_2(k) \ge \cdots \ge \sigma_{N(k)}(k)$, and if there is no such smallest integer, then n(k) = N(k).
- 27. The article of manufacture as set forth in claim 25, wherein there is at least one k for which n(k) < N(k).
- 28. The article of manufacture as set forth in claim 25, wherein $n(k) = \min\{C, N(k)\}$, where C is independent of k.
- 29. A method to synthesize a matrix \hat{M} , the method comprising:

receiving families of sets comprising:

a family of sets of scalar weights $\{\{\sigma_i(k), i=1,\dots,n(k)\}, k=1,\dots,V\}$;

a family of sets of vectors $\{\{u_i(k), i=1,\dots,n(k)\}, k=1,\dots,V\}$; and

a family of sets of vectors $\{\{v_i(k), i=1,\dots,n(k)\}, k=1,\dots,V\}$;

forming weighted vector outer products and summing to provide \hat{m}_k , $k=1,\cdots,V$ where

$$\hat{m}_k = \sum_{i=1}^{n(k)} \sigma_i(k) u_i(k) v_i'(k);$$

and overlaying \hat{m}_k for $k=1,\cdots,V$ and summing to provide the synthesized matrix \hat{M} .

30. An article of manufacture comprising a readable computer medium, the readable computer medium comprising instructions to cause a computer system to synthesize a matrix \hat{M} by

receiving families of sets comprising:

a family of sets of scalar weights $\{\{\sigma_i(k), i=1,\cdots,n(k)\}, k=1,\cdots,V\}$;

a family of sets of vectors $\{\{u_i(k), i=1,\cdots,n(k)\}, k=1,\cdots,V\}$; and

a family of sets of vectors $\{\{v_i(k), i=1,\dots,n(k)\}, k=1,\dots,V\}$;

forming weighted vector outer products and summing to provide \hat{m}_k , $k=1,\cdots,V$ where

$$\hat{m}_k = \sum_{i=1}^{n(k)} \sigma_i(k) u_i(k) v_i'(k);$$

and overlaying \hat{m}_k for $k=1,\cdots,V$ and summing to provide the synthesized matrix \hat{M} .

31. A method to synthesize a matrix \hat{M} , the method comprising: receiving families of sets comprising:

a family of sets of scalar weights $\{\{\sigma_i(k), i=1,\dots,n(k)\}, k=1,\dots,V\};$

a family of sets of vectors $\{\{u_i(k), i=1,\dots,n(k)\}, k=1,\dots,V\}$; and

a family of sets of vectors $\{\{v_i(k), i = 1, \dots, n(k)\}, k = 1, \dots, V\}$;

forming weighted vector outer products and summing to provide \hat{m}_k , $k=1,\cdots,V$ where

$$\hat{m}_k = \sum_{i=1}^{n(k)} \sigma_i(k) u_i(k) v_i'(k);$$

weighting each \hat{m}_k by a weight matrix w_k to form $\hat{m}_k * w_k$ where * denotes element-by-element multiplication; and

overlaying $\hat{m}_k * w_k$ for $k = 1, \dots, V$ and summing to provide the synthesized matrix \hat{M} .

32. An article of manufacture comprising a computer readable medium, the computer readable medium comprising instructions to cause a computer system to synthesize a matrix \hat{M} by

receiving families of sets comprising:

a family of sets of scalar weights $\{\{\sigma_i(k), i=1,\dots,n(k)\}, k=1,\dots,V\}$;

a family of sets of vectors $\{\{u_i(k), i=1,\cdots,n(k)\}, k=1,\cdots,V\}$; and a family of sets of vectors $\{\{v_i(k), i=1,\cdots,n(k)\}, k=1,\cdots,V\}$;

forming weighted vector outer products and summing to provide \hat{m}_k , $k=1,\cdots,V$ where

$$\hat{m}_k = \sum_{i=1}^{n(k)} \sigma_i(k) u_i(k) v_i'(k);$$

weighting each \hat{m}_k by a weight matrix w_k to form $\hat{m}_k * w_k$ where * denotes element-by-element multiplication; and

overlaying $\hat{m}_k * w_k$ for $k=1,\cdots,V$ and summing to provide the synthesized matrix \hat{M} .